

Exhibit F

To: Tyas, Ryan[ryan.tyas@eisneramper.com]
Cc: Robert Bendock[rbendock@srtsecurities.com]; Puchert, Garth[Garth.Puchert@eisneramper.com]
From: Stephen Ahn[sahn@eabinvestmentgroup.com]
Sent: Tue 3/31/2020 1:40:55 PM Eastern Daylight Time
Subject: Re: Variance swap memo - follow up

Hi Ryan,

Here is a my short bio.

Steven Ahn. Mr. Ahn recently joined EAB Investment Group as a cross-asset derivatives strategist. EAB Investment Group is an SEC registered investment company which specializes in derivatives strategies for RIA's, Hedge Funds and Family Offices. EAB works as a risk advisor and adds value by developing strategy, product and hedging solutions using proprietary solutions.

Mr. Ahn specializes in bespoke hedging strategies and structured product valuation. Mr. Ahn has 20 plus years of portfolio manager experience focusing on volatility in all asset classes. At Tricadia Capital, he managed portfolios consisting of stocks, listed options, exotic options, variance swaps, futures, warra convertible bonds, domestic and foreign single name CDS, credit indices, rate swaptions as well as other instruments including commodity and currency derivatives. He cofounded Ventis Capital in 2013 which was seeded by Mariner Investment and focused on relative value volatility trading and event driven situations. Mr. Ahn began his career as an analyst in the Private Equity Group at Cowen & Company and later as a Technology M&A banker at Societe Generale. Mr. Ahn graduated from Massachusetts Institute of Technology with a degree in Mechanical Engineering and minor in Business. He also received an MBA from Columbia Business School.

Best regards,

Steven

From: Tyas, Ryan <ryan.tyas@eisneramper.com>
Sent: Tuesday, March 31, 2020 10:40 AM
To: Stephen Ahn <sahn@eabinvestmentgroup.com>
Cc: Robert Bendock <rbendock@srtsecurities.com>; Puchert, Garth <Garth.Puchert@eisneramper.com>
Subject: RE: Variance swap memo - follow up

Hi Steven,

Thanks for sending this analysis over. Garth and I will review it and let you know if we want to set up a call later today if we have any questions.

In the meantime, would you be able to provide a brief bio write-up of your background / experience as well?

Thanks,
Ryan

Ryan Tyas, CPA | *Senior Manager*
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From: Stephen Ahn <sahn@eabinvestmentgroup.com>
Sent: Tuesday, March 31, 2020 10:13 AM
To: Tyas, Ryan <ryan.tyas@eisneramper.com>
Cc: Robert Bendock <rbendock@srtsecurities.com>; Puchert, Garth <Garth.Puchert@eisneramper.com>
Subject: Re: Variance swap memo - follow up

Good morning guys,

Attached please find the SPX Corridor Var Swap valuation process analysis for your review.

Please let me know if you have any questions or comments.

We can always talk on the phone as well.

Best regards,

Steven

From: Tyas, Ryan <ryan.tyas@eisneramper.com>
Sent: Sunday, March 29, 2020 3:28 PM
To: Stephen Ahn <sahn@eabinvestmentgroup.com>

Cc: Robert Bendock <rbendock@srtsecurities.com>; Puchert, Garth <Garth.Puchert@eisneramper.com>

Subject: Variance swap memo - follow up

Hi Stephen,

Hope you are doing well. I just wanted to check in with you to see when you expect to have a draft of your analysis of the one corridor variance swap ready. We are aiming to issue our report by the end of this week, so it would be great to get a look at the draft by tomorrow or Tuesday if possible.

Enjoy the rest of your weekend and be safe.

Regards,

Ryan Tyas, CPA | *Senior Manager*

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